METHOD FOR PROCESSING DATA RELATING TO HISTORICAL PERFORMANCE SERIES OF MARKETS AND/OR OF FINANCIAL TOOLS

ABSTRACT

This describes a method of processing data relating to historical performance series (A_1, A_2, ..., A_m) of markets and/or of financial tools to obtain a synthetic index (PROXYNTETICA) constituted of a plurality of historical performance series (A_{x1}, A_{x2}, ..., A_{xn}) representative of various economical and financial scenarios, which exhibits the particularity of being highly correlated with the last rolling of the market and of therefore maintaining a high representativity of the conditions relating to the covariances between the markets and/or the financial tools.

Fig. 1